



3621

IN THE UNITED STATES PATENT AND TRADEMARK OFFICE

Applicant: McGill et al. :
Examiner: Not yet known :
Serial No.: 09/857,496 :
Group No.: 3621 :
Filed: June 5, 2001 :
Attorney Docket No.: 053775-5001 :
For: DERIVATIVE SECURITIES :
AND SYSTEM FOR :
TRADING SAME :

INFORMATION DISCLOSURE STATEMENT
PURSUANT TO 37 C.F.R. §§ 1.56 ET SEQ.

Commissioner for Patents
P.O. Box 1450
Alexandria, VA 22313-1450

Dear Sir:

In accordance with 37 C.F.R. § 1.97(b), the above-identified Applicant cites the following patents and publications, which may be material to the examination of this application and in respect of which there may be a duty to disclose in accordance with 37 C.F.R. § 1.56. In compliance with 37 C.F.R. § 1.98(a), copies of the patents and publications set forth below and listed on the attached Forms PTO/SB/O8A-B (6 sheets) have been provided.

CERTIFICATE OF MAILING (37 C.F.R. § 1.8)

I hereby certify that this paper, and the papers and/or fees referred to herein as transmitted, submitted or enclosed, are being deposited on the date shown below with the U.S. Postal Service with sufficient postage as first-class mail in an envelope addressed to the Commissioner for Patents, P.O. Box 1450, Alexandria, VA 22313-1450.

Name Daniel H. Golub Signature [Signature] Date of Deposit April 19, 2005

Patents

<u>Patent No.</u>	<u>Patentee</u>	<u>Issue Date</u>
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Briys, Eric et al., "Options, Futures and Exotic Derivatives," Chichester, England: John Wiley & Sons Ltd., 1998.

Taleb, Nassim, "Dynamic Hedging: Managing Vanilla and Exotic Options," New York, New York: John Wile & Sons, Inc., 1997.

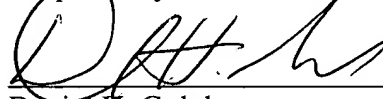
<http://www.biz.uiowa.edu/iem/markets/fedpolicyb.html>.

Applicant respectfully requests that these items be considered by the Examiner, and that the Examiner acknowledge consideration of these references by initialing and returning copies of the enclosed Forms PTO/SB/O8A-B with the next official action.

While this Information Disclosure Statement may be "material" pursuant to 37 C.F.R. § 1.56, it is not intended to constitute an admission that any patent, publication or other information referred to herein is "prior art" for this invention or otherwise material to the patentability of this invention as defined in 37 C.F.R. § 1.56.

In accordance with 37 C.F.R. § 1.97(g), the filing of this Information Disclosure Statement shall not be construed as a representation that a search has been made or that no other material information as defined in 37 C.F.R. § 1.56(b) exists.

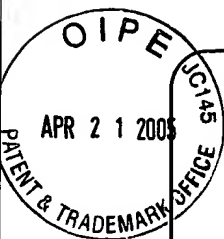
Respectfully submitted,



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Dated: April 19, 2005



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**INFORMATION DISCLOSURE
STATEMENT BY APPLICANT**

(Use as many sheets as necessary)

Sheet 1 of 6

Complete if Known

Application Number	09/857,496
Filing Date	June 5, 2001
First Named Inventor	McGill
Art Unit	3621
Examiner Name	Not Yet Known
Attorney Docket Number	053775-5001

U. S. PATENT DOCUMENTS					
Examiner Initials*	Cite No. ¹	Document Number	Publication Date MM-DD-YYYY	Name of Patentee or Applicant of Cited Document	Pages, Columns, Lines, Where Relevant Passages or Relevant Figures Appear
		Number-Kind Code ² (if known)			
	A	US- 3,573,747	04/06/1971	Adams	
	B	US- 4,751,640	06/14/1988	Lucas et al.	
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	D	US- 5,077,665	12/31/1991	Silverman	
	E	US- 5,126,936	06/30/1992	Champion et al.	
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	G	US- 5,557,517	09/17/1996	Daugherty III	
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	R	US- 6,321,212	11/20/2001	Lange	
	S	US- 6,381,586	04/30/2002	Glasserman et al.	

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		Country Code ³ Number ⁴ Kind Code ⁵ (if known)				
	T	WO 01/08063	07/18/2000	Lange		

Examiner Signature	Date Considered
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This collection of information is required by 37 CFR 1.97 and 1.98. The information is required to obtain or retain a benefit by the public which is to file (and by the USPTO to process) an application. Confidentiality is governed by 35 U.S.C. 122 and 37 CFR 1.14. This collection is estimated to take 2 hours to complete, including gathering, preparing, and submitting the completed application form to the USPTO. Time will vary depending upon the individual case. Any comments on the amount of time you require to complete this form and/or suggestions for reducing this burden, should be sent to the Chief Information Officer, U.S. Patent and Trademark Office, P.O. Box 1450, Alexandria, VA 22313-1450. DO NOT SEND FEES OR COMPLETED FORMS TO THIS ADDRESS. SEND TO: Commissioner for Patents, P.O. Box 1450, Alexandria, VA 22313-1450.

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Sheet	2	of	6
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	U	US- 6,418,419	07/09/2002	Niebor et al.	
	V	US- 6,421,653	07/16/2002	May	
	W	US- 6,456,982	09/24/2002	Pilipovic	
	X	US- 6,493,683	12/10/2002	David et al.	
	Y	US- 6,519,574	02/11/2003	Wilton et al.	
	Z	US- 6,546,375	04/08/2003	Pang et al.	
	A'	US- 6,601,044	07/29/2003	Wallman	
	B'	US- 6,618,707	09/09/2003	Gary	
	C'	US- 6,622,130	09/16/2003	Shepherd	
	D'	US- 6,691,094	02/10/2004	Herschkorn	
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	F'	US- 6,829,589	12/07/2004	Saliba	
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	I'	US- 2001/0056392	12/27/2001	Daughtery III	
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	K'	US- 2002/0099640	07/25/2002	Lange	
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	M	US- 2002/0107784	08/08/2002	Hancock et al.	

FOREIGN PATENT DOCUMENTS

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3

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	N1	US- 2002/0123954	09/05/2002	Hito	
	O1	US- 2002/0128955	09/12/2002	Brady et al.	
	P1	US- 2002/0138390	09/26/2002	May	
	Q1	US- 2002/0147670	10/10/2002	Lange	
	R1	US- 2002/0161693	10/31/2002	Greenwald	
	S1	US- 2002/0174055	11/21/2002	Dick et al.	
	T1	US- 2002/0194105	12/19/2002	Klein	
	U1	US- 2002/0194115	12/19/2002	Nordlicht et al.	
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	W1	US- 2003/0023539	01/30/2003	Wilce et al.	
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	Y1	US- 2003/0028476	02/06/2003	Jenkins et al.	
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	BB	US- 2003/0093356	05/15/2003	Kaufman	
	CC	US- 2003/0093360	05/15/2003	May	
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	HH	US- 2003/0149652	08/07/2003	Pham	
	II	US- 2003/0154153	08/14/2003	Steidlmayer et al.	
	JJ	US- 2003/0208430	11/06/2003	Gershon	
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	PP	US- 2004/0059656	03/25/2004	Good et al.	
	QQ	US- 2004/0068459	04/08/2004	Goulet et al.	
	RR	US- 2004/0111358	06/10/2004	Lange et al.	
	SS	US- 2004/0117291	06/17/2004	O'Callahan	
	TT	US- 2004/0139031	07/15/2004	Amaitis et al.	
	UU	US- 2004/0162776	08/19/2004	Vrabel	
	VV	US- 2004/0199450	10/07/2004	Johnson et al.	
	WW	US- 2004/0199452	10/07/2004	Johnson et al.	
	XX	US- 2004/0199459	10/07/2004	Johnson et al.	
	YY	US- 2004/0210504	10/21/2004	Rutman	

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Substitute for form 1449/PTO <div style="text-align: center; font-weight: bold; font-size: 1.2em;"> INFORMATION DISCLOSURE STATEMENT BY APPLICANT </div> <div style="text-align: center; font-style: italic; font-size: 0.8em;"> (Use as many sheets as necessary) </div>		<div style="text-align: center; font-weight: bold; font-size: 1.1em;"> Complete if Known </div> <table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td style="width: 50%;">Application Number</td> <td>09/857,496</td> </tr> <tr> <td>Filing Date</td> <td>June 5, 2001</td> </tr> <tr> <td>First Named Inventor</td> <td>McGill</td> </tr> <tr> <td>Art Unit</td> <td>3621</td> </tr> <tr> <td>Examiner Name</td> <td>Not Yet Known</td> </tr> <tr> <td>Attorney Docket Number</td> <td>053775-5001</td> </tr> </table>		Application Number	09/857,496	Filing Date	June 5, 2001	First Named Inventor	McGill	Art Unit	3621	Examiner Name	Not Yet Known	Attorney Docket Number	053775-5001
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		Application Number	09/857,496
		Filing Date	June 5, 2001
		First Named Inventor	McGill
		Art Unit	3621
		Examiner Name	Not Yet Known
Sheet 6	of 6	Attorney Docket Number	053775-5001

NON PATENT LITERATURE DOCUMENTS			
Examiner Initials*	Cite No. ¹	Include name of the author (in CAPITAL LETTERS), title of the article (when appropriate), title of the item (book, magazine, journal, serial, symposium, catalog, etc.), date, page(s), volume-issue number(s), publisher, city and/or country where published.	T ²
	BB'	BRIYS, Eric et al., "Options, Futures and Exotic Derivatives," Chichester, England: John Wiley & Sons Ltd., 1998.	
	CC'	TALEB, Nassim, "Dynamic Hedging: Managing Vanilla and Exotic Options," New York, New York: John Wiley & Sons, Inc., 1997.	
	DD'	http://www.biz.uiowa.edu/iem/markets/fedpolicyb.html .	

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